

UNITED STATES DISTRICT COURT
SOUTHERN DISTRICT OF NEW YORK

PENNSYLVANIA PUBLIC SCHOOL
EMPLOYEES' RETIREMENT SYSTEM

Plaintiff,

v.

BANK OF AMERICA
CORPORATION, et. al.,

Defendants.

No. 11-CV-00733-WHP

SUPPLEMENTAL

RULE 7.1 STATEMENT

In accordance with Federal Rule of Civil Procedure 7.1, Defendant Daiwa Capital Markets America Inc. by its attorneys, Wilmer Cutler Pickering Hale and Dorr LLP states as follows:

As of January 1, 2012, Daiwa Capital Markets America Inc. is wholly owned by Daiwa Capital Markets America Holdings Inc., which in turn is wholly owned by Daiwa International Holdings Inc., which in turn is wholly owned by Daiwa Securities Group Inc., a publicly-held company. No other publicly-held company owns 10 percent or more of Daiwa Capital Markets America Inc.

Dated: New York, New York
January 4, 2012

WILMER CUTLER PICKERING HALE and DORR LLP

By: /s/ Fraser L. Hunter, Jr.

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***Attorneys for DAIWA CAPITAL MARKETS AMERICA
INC.***